

13-May-19

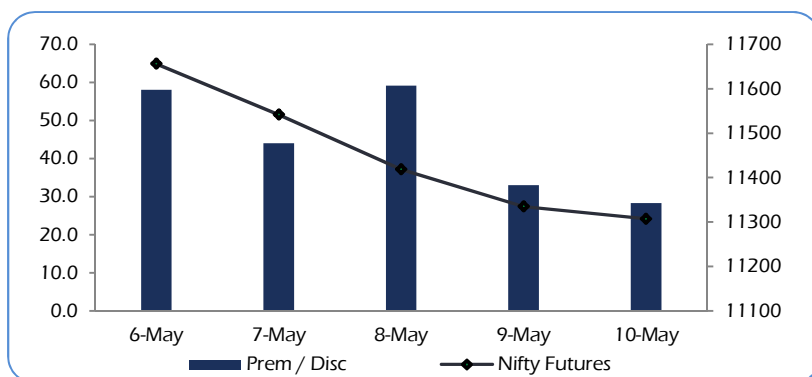
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	Nifty P/E	Nifty P/B
10-May	11,279	11,307	28.30	16,955,700	18,253,725	1.13	26.34	11,500	11,300	28.14	3.61
09-May	11,302	11,335	33.00	17,953,050	19,215,300	1.16	25.49	11,400	11,500	28.24	3.61
Chg	-0.20%	-0.24%		-5.56%	-5.00%		3.33%				

Nifty Options Data is for the expiry 30-May-19

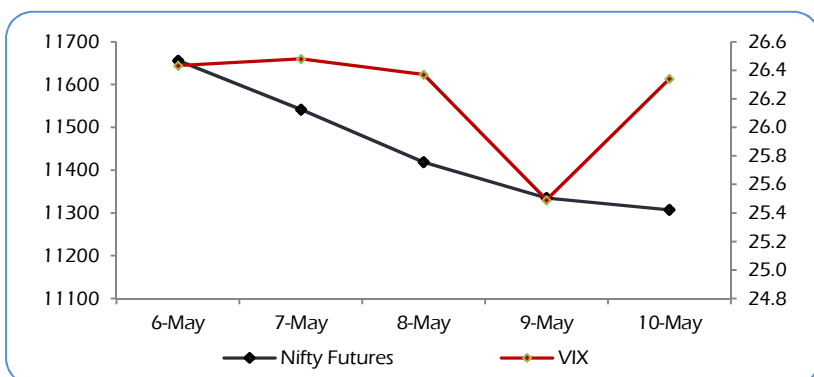
CNX NIFTY



NIFTY PREMIUM / DISCOUNT



CNX NIFTY vs INDIA VIX



MARKET OVERVIEW

India Volatility Index (VIX), a gauge for market's short term expectation of volatility increased by 3.33% and reached 26.34.

Nifty May 2019 futures closed at 11307.20 on Friday, at a premium of 28.30 points over spot closing of 11278.90.

Nifty June 2019 futures ended at 11352.55, at a premium of 73.65 points over spot closing.

Nifty May futures saw a contraction of 9.97 million (mn) units, taking the total outstanding open interest (OI) to 16.95 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.13 for May month contract.

The top five scrips with highest PCR on OI were Mindtree (1.89), Bosch (1.44), Page India (1.25), Just Dial (1.25) and NIIT Technologies (1.39).

From the most active contracts, State Bank of India May 2019 futures traded at a premium of 2.60 points at 309.50 compared with spot closing of 306.90. The numbers of contracts traded were 60,890.

Tata Steel May 2019 futures traded at a premium of 0.35 points at 487.30 compared with spot closing of 486.95. The numbers of contracts traded were 56,986.

Reliance Industries May 2019 futures traded at a premium of 12.05 points at 1257.80 compared with spot closing of 1245.75. The numbers of contracts traded were 40,597.

Yes Bank May 2019 futures traded at a premium of 0.50 points at 164.90 compared with spot closing of 164.40. The numbers of contracts traded were 36,185.

ICICI Bank May 2019 futures traded at a premium of 2.90 points at 386.55 compared with spot closing of 383.65. The numbers of contracts traded were 22,171.

Nifty Call Options

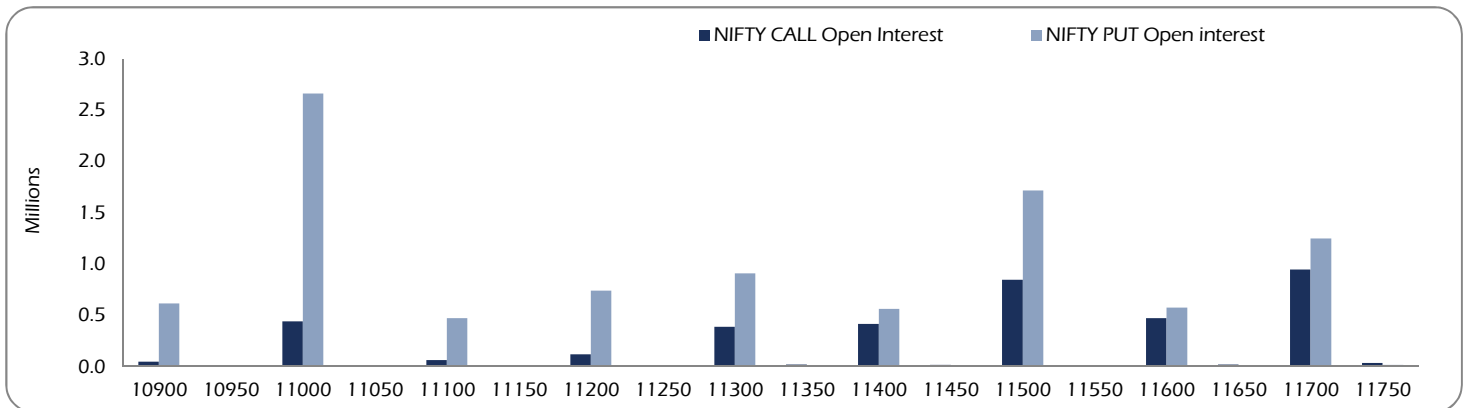
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
11150	525	0	28.5	28.6	401.1	-11.8
11200	117,975	3525	26.7	26.8	363.9	-12.3
11250	3,225	750	26.2	27.2	331.3	-18.8
11300	386,775	141300	26.6	27.0	304.6	-15.5
11350	19,425	7500	26.4	26.2	283.0	-9.8
11400	415,575	-10125	26.4	26.6	257.8	-11.2
11450	14,625	-1275	26.1	26.0	233.3	-13.9
11500	844,575	248475	26.1	26.2	210.8	-11.5
11550	10,125	225	25.9	26.1	191.6	-9.5
11600	469,575	52650	25.8	25.9	170.0	-11.2

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
11150	-	0	-	-	351.3	0.0
11100	740,550	-42300	32.3	29.8	258.7	15.2
11150	2,550	2550	-	-	283.4	-129.5
11200	908,700	194700	31.9	29.4	301.8	14.9
11250	7,425	-2775	32.4	-	330	22.3
11300	561,525	41700	31.7	29.2	348	12.9
11350	9,825	-975	31.6	29.5	384	24.1
11400	1,716,075	5475	31.6	29.0	403	12.7
11450	7,875	-13875	31.7	29.3	443	28.0
11500	575,025	-900	31.3	28.9	466	21.0

Nifty Options Data is for the expiry 30-May-19

OPEN INTEREST – NIFTY CALL & NIFTY PUT

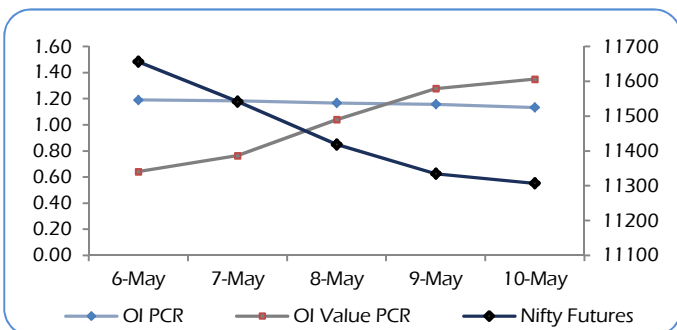


Among Nifty calls, 11,500 SP from the May month expiry was the most active call with a contraction of 0.25 million open interests.

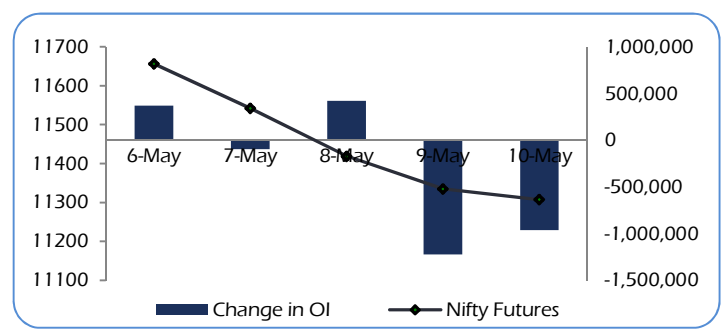
Among Nifty puts, 11,300 from the May month expiry was the most active put with an addition of 0.19 million open interests.

The maximum OI outstanding for Calls was at 12,000 SP (2.15 mn) and that for Puts was at 11,000 SP (2.66 mn).

OI PCR, OI Value PCR vs NIFTY FUTURES



Change in OPEN INTEREST (Total) vs NIFTY FUTURES



NIFTY OPTIONS

Nifty Bullish Call Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11300	304.6	53.20	46.80
Sell	11400	257.8		
Buy	11400	257.8	53.05	46.95
Sell	11500	210.8		
Buy	11300	304.6	106.25	93.75
Sell	11500	210.8		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11400	348	54.25	45.75
Sell	11300	302		
Buy	11300	302	56.90	43.10
Sell	11200	259		
Buy	11400	348	111.15	88.85
Sell	11200	259		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
SBIN	310	11.95	308	755	30-May-19
RELIANCE	1300	30.20	1251	499	30-May-19
TATASTEEL	500	15.50	487	304	30-May-19
TATASTEEL	530	6.45	487	304	30-May-19

Most Active Puts

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
TATASTEEL	500	27.60	487	403	30-May-19
TATASTEEL	460	11.20	487	279	30-May-19
SBIN	290	5.50	308	491	30-May-19
SBIN	300	8.90	308	481	30-May-19

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
IRB	123	8.3%	2.3%	13%	8%
PCJEWELLER	127	6.9%	8.3%	9%	7%
RELINFRA	107	5.2%	2.6%	14%	5%
NCC	96	4.9%	0.3%	14%	5%
KAJARIACER	583	3.7%	8.4%	13%	7%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
MGL	889	-5.2%	14.3%	16%	5%
LUPIN	836	-3.4%	2.8%	28%	4%
INDUSINDBK	1440	-2.5%	1.3%	31%	4%
CEATLTD	993	-2.3%	4.2%	8%	3%
IOC	148	-2.0%	2.3%	34%	2%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
SUZLON	6	13.3%	-0.7%	19%	17%
ORIENTBANK	96	3.8%	-6.7%	7%	4%
ZEEL	371	3.7%	-9.0%	20%	3%
JISLJALEOS	51	3.7%	-2.5%	39%	4%
GSFC	97	3.4%	-0.6%	26%	4%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
SOUTHBANK	14	-7.9%	-5.1%	31%	7%
HCLTECH	1087	-4.4%	-3.0%	40%	2%
YESBANK	164	-3.8%	-2.5%	20%	6%
PVR	1715	-2.4%	-5.3%	7%	4%
TVSMOTOR	475	-2.3%	-0.5%	23%	3%

FII's ACTIVITY IN DERIVATIVES

10-May-19	Buy	Sell	Net	OI	%	OI	%
Rs. Crs				Value	Chg	Contracts	Chg
INDEX FUTURES	3,195	4,492	- 1,296	18,847	-5.6%	240,947	-5.4%
INDEX OPTIONS	137,500	137,536	- 36	61,125	7.0%	781,074	7.2%
TOTAL INDEX	140,696	142,028	- 1,332				
STOCK FUTURES	12,780	12,418	362	83,935	0.6%	1,462,579	0.5%
STOCK OPTIONS	5,385	5,357	27	6,538	4%	114,769	4.4%
TOTAL STOCKS	18,165	17,775	390				

NSE DERIVATIVES TURNOVER

Rs. Crs	10-May	09-May	%	FII's
			Chg	Contribution
INDEX FUTURES	22,089	20,547	8%	35%
INDEX OPTIONS	566,444	2,057,527	-72%	49%
TOTAL INDEX	588,533	2,078,074	-72%	
STOCK FUTURES	49,227	42,075	17%	51%
STOCK OPTIONS	35,329	28,771	23%	30%
TOTAL STOCKS	84,556	70,846	19%	

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